



# Wright Smallcaps Tracker

Small Stocks, Big Potential: Unleash the Wright Smallcaps Revolution.

## Investment Objective

This is a high risk equity strategy to participate in high quality small cap stocks. This strategy is specifically build to take advantage of the smallcap rally.

### Investment Mechanism

Wright Smallcaps is a data-driven quantitative multi factor tactical strategy based on multiple equity factors based on smart beta & technical combined using position sizing techniques and market regime modelling using machine learning models. This portfolio is expected to generate consistent high returns over time.

Minimum Investment  
**Rs. 64278**

Rebalancing Frequency  
**Monthly**

	Inception	MTD	1M	3M	6M	1Y	2Y	3Y	YTD
Smallcaps	38.1	-1.0	7.9	-19.3	-21.4	5.8	48.7	31.5	-20.0
Smallcap	32.7	2.0	9.5	-14.2	-16.1	2.5	33.8	15.5	-12.6

10 Years Expected Performance	Smallcaps	Smallcap
Annualized Returns	31.6	10.5
Annualized Risk	21.6	34.9
Sharpe Ratio	146.0	30.2
Max Drawdown	-37.5	-50.8
Corr	38.9	-

## Portfolio Performance



Note: Live performance includes rebalances. It is a tool to communicate factual return information and should not be seen as advertisement or promotion.

## Month-on-Month Performance

month	1	2	3	4	5	6	7	8	9	10	11	12
2009	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2010	7.00	3.10	3.20	2.10	0.20	8.00	-3.00	12.20	3.80	11.30	-5.40	2.90
2011	-2.40	1.60	2.00	4.60	2.40	4.60	3.70	-4.50	-8.50	0.70	-9.50	-9.70
2012	3.20	5.70	3.40	-0.60	1.80	10.50	-3.70	0.90	5.30	2.00	1.00	2.00
2013	0.10	-2.30	-7.90	-2.30	6.30	-1.60	-6.50	0.30	4.40	9.90	2.90	7.70
2014	0.70	15.50	18.00	10.90	37.60	10.80	2.00	-1.40	-0.10	7.50	5.00	6.80
2015	2.00	1.70	-2.40	-2.00	8.90	0.10	4.70	-2.50	0.20	0.60	5.90	5.10
2016	3.20	-0.60	4.30	1.10	2.00	7.90	-3.50	8.90	1.80	3.60	-9.80	-1.40
2017	2.60	5.80	11.10	5.70	5.60	4.90	4.30	6.00	1.70	3.80	8.10	8.90
2018	-4.60	-7.40	5.00	-1.40	-9.20	-2.30	9.30	0.40	-17.10	1.20	-0.30	8.90
2019	-2.10	1.40	-8.10	-5.10	4.70	0.70	-11.40	-6.00	1.40	9.70	1.40	7.10
2020	11.30	-0.60	-2.50	6.60	9.20	7.30	20.80	4.50	0.40	3.50	8.20	10.30
2021	0.30	4.20	1.70	6.60	9.30	6.00	11.40	-7.40	4.90	-5.60	-9.10	7.70
2022	2.40	-9.30	2.70	6.40	-7.90	-2.00	5.70	10.40	1.10	1.20	3.90	0.20
2023	-1.90	-11.30	-1.00	9.40	3.90	9.40	16.50	9.80	5.30	1.40	10.10	6.60
2024	11.30	-0.50	-5.20	14.90	0.00	4.80	7.00	5.00	-0.50	-1.10	0.80	-2.40
2025	-17.60	-9.20	7.90	-1.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

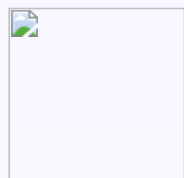
## Organisation Overview



### Sonam Srivatsava

Founder, Portfolio Manager

- 10+ years experience in Quantitative Trading and Portfolio Management
- HSBC, Edelweiss, Qplum
- IIT Kanpur graduate, Masters in Financial Engineering Worldquant University



### Vinod Reddy Kotha

CTO

- 9+ years in Software Development
- Housing.com, Testbook.com, Buyceps.com
- B.Tech, CSE, IIT Bombay



### Dr Miquel Alonso

Advisor, Machine Learning

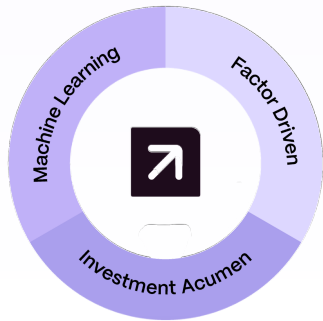
- Founder Artificial Intelligence in Finance Institute
- Faculty - CQF, Columbia, NYU
- Executive Director - UBS

## Data Driven Organisation

## Our Accolades

Fintech Innovator

50,000+



AI Game Changers  
NASSCOM

Active Investors

Nidhi SSS Awardee  
Govt of India

Top 30 Startups to  
Watch  
Inc42



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### Disclosure

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(Validity: Apr 03, 2023 - Perpetual)

SEBI Registered Investment Advisor Reg No: **INA100015717**

(Validity: Jan 12, 2021 - Perpetual)


SEBI Registered Research Analyst No: **INH000017295**

(Validity: Jul 03, 2024 - Perpetual)

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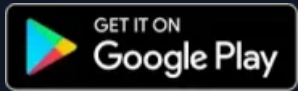
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